Page 1 of 4 JSTOR: Search Results



| TIPS | SET PREFERENCES | ABOUT JSTOR | CONTACT JSTOR SEARCH | BROWSE

> Your access to JSTOR is provided by United States Patent and Trademark Office

Join JSTOR's announcement group...

**EXIT JSTOR** 

(generating a rate quote from a group of conditions v Search Modify Your Search
☐ Search full-text content only ②
Basic Search   Advanced Search   Expert Search   Article Locator   Search Help

Show 25 results per page.

Display

Results 1-25 of 31 for « (generating a rate quote from a group of conditions with the proposed transaction volume NOT exceeding an available volume OR limit) in multiple journals » (4.06 seconds)

Sort by Relevance

Sort

Save All Citations on This Page | View Saved Citations You have saved 0 citations

## 45% Continuous Versus Intermittent Trading on Auction Markets

Seymour Smidt

The Journal of Financial and Quantitative Analysis > Vol. 14, No. 4, Proceedings of 14th Annual Conference c the Western Finance Association, June 21-23, 1979 (Nov., 1979), pp. 837-866

Stable URL:

http://links.jstor.org/sici?sici=0022-1090%28197911%2914%3A4%3C837%3ACVITOA%3E2.0.CO%3B2-X Article Information | Page of First Match | Print | Download | Save Citation

## 42% Time and the Price Impact of a Trade

Alfonso Dufour; Robert F. Engle

The Journal of Finance > Vol. 55, No. 6 (Dec., 2000), pp. 2467-2498

Stable URL:

http://links.jstor.org/sici?sici=0022-1082%28200012%2955%3A6%3C2467%3ATATPIO%3E2.0.CO%3B2-0 Article Information | Page of First Match | Print | Download | Save Citation

## 40% The Dynamics of Discrete Bid and Ask Quotes

Joel Hasbrouck

The Journal of Finance > Vol. 54, No. 6 (Dec., 1999), pp. 2109-2142

Stable URL:

http://links.jstor.org/sici?sici=0022-1082%28199912%2954%3A6%3C2109%3ATDODBA%3E2.0.CO%3B2-1

Article Information | Page of First Match | Print | Download | Save Citation

## 32% Informational Differences Between Limit and Market Orders for a Market Maker

Robert M. Conroy; Robert L. Winkler

The Journal of Financial and Quantitative Analysis > Vol. 16, No. 5 (Dec., 1981), pp. 703-724 Stable URL:

http://links.jstor.org/sici?sici=0022-1090%28198112%2916%3A5%3C703%3AIDBLAM%3E2.0.CO%3B2-A Article Information | Page of First Match | Print | Download | Save Citation

28% The Value Line Enigma Extended: An Examination of the Performance of Option Recommendations John B. Broughton; Don M. Chance